



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 24/03/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 9-Apr-15	12.21	C	Any day expiry	1	2,500	2,500,000.00	177 875.00
\$ / R 12-Jun-15			Foreign Exchange Future	204	68,340	68,340,000.00	824 814 064.90
\$ / R MAXI 12-Jun-15			Foreign Exchange Future	11	59	5,900,000.00	71 266 740.00
£ / R 12-Jun-15			Foreign Exchange Future	15	31	31,000.00	555 277.60
¥ / R 12-Jun-15			Foreign Exchange Future	2	200	20,000,000.00	2 010 000.00
€ / R 12-Jun-15			Foreign Exchange Future	5	543	543,000.00	7 182 828.40
AU\$ / R 12-Jun-15			Foreign Exchange Future	1	100	100,000.00	940 760.00
NGN / R 12-Jun-15			Foreign Exchange Future	7	80,100	8,010,000,000.00	429 936 000.00
\$ / R 14-Sep-15	11.62	P	Foreign Exchange Future	19	19,935	19,935,000.00	65 384 687.80
\$ / R MAXI 14-Sep-15			Foreign Exchange Future	2	2	200,000.00	2 448 390.00
€ / R 14-Sep-15			Foreign Exchange Future	2	269	269,000.00	3 620 050.00
AU\$ / R 14-Sep-15			Foreign Exchange Future	2	250	250,000.00	2 375 690.00
\$ / R 11-Dec-15			Foreign Exchange Future	24	15,550	15,550,000.00	193 831 060.00
€ / R 11-Dec-15			Foreign Exchange Future	2	250	250,000.00	3 423 780.00
NGN / R 11-Dec-15			Foreign Exchange Future	8	110,760	11,076,000,000.00	537 404 800.00
\$ / R 14-Mar-16	11.83	P	Foreign Exchange Future	3	2,908	2,908,000.00	7 305 849.08

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Total Futures				303	281,889	19,202,868,000.00	2,146,648,578.70
Total Options				5	19,908	19,908,000.00	6,029,274.08
Grand Total for Currency Future Turnover Summary				308	301,797	19,222,776,000.00	2 152 677 852.78